

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	4/30/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$756,265,140	\$1,326,793,443
% of total pool	36.31%	63.69%
Portfolio Duration*	0.339	1.780
Index Duration*	0.385	1.873
% of index	88.05%	95.03%
Weighted Average Days to Maturity	125	677
Earned Income Yield	1.254%	2.916%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.864 and Liquidity duration increases to .349.